

# Complex Series

## • Power Series

A power series is a series of the form

$$\sum_{n=0}^{\infty} a_n (z - z_0)^n$$

### • Taylor Series

A power series with nonnegative power terms.

### • Laurant Series

A power series with positive and negative power terms.

## • Circle of Convergence

Every Complex power series has radius of convergence  $R$ .

Analogous to Concept of an Interval of Convergence in real Calculus. When  $0 < R < \infty$ , a Complex power series has a Circle of Convergence defined by.

$$|z - z_0| = R$$

$$|z - z_0| < R$$

Power Series is Convergent

$$|z - z_0| > R$$

Power Series is divergent

## Radius of Convergence "R"

$$R = |z_0 - z^*|$$

the nearest singular pt. to Center of Series  $z_0$

## Taylor Series

Let  $f(z)$  be analytic within a domain  $D$  and let  $z_0$  be a point in  $D$ . Then  $f(z)$  has the series representation

$$f(z) = \sum_{n=0}^{\infty} \frac{f^{(n)}(z_0)}{n!} (z - z_0)^n$$

Valid for the largest circle  $C$  with center at  $z_0$  and radius  $R$  that lies entirely within  $D$ .

## Maclaurin Series

A Taylor Series with center  $z_0 = 0$

$$f(z) = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} z^n$$

## Some Special Series

$$1- \frac{1}{1+z} = 1 - z + z^2 - z^3 + \dots \quad |z| < 1$$

$$2- \frac{1}{1-z} = 1 + z + z^2 + z^3 + \dots \quad |z| < 1$$

$$3- e^z = 1 + z + \frac{z^2}{2!} + \dots + \frac{z^n}{n!} + \dots \quad |z| < \infty$$

$$4- \sin z = z - \frac{z^3}{3!} + \frac{z^5}{5!} + \dots + (-1)^{n-1} \frac{z^{2n-1}}{(2n-1)!} + \dots \quad |z| < \infty$$

$$5- \cos z = 1 - \frac{z^2}{2!} + \frac{z^4}{4!} + \dots + (-1)^{n-1} \frac{z^{2n-2}}{(2n-2)!} + \dots \quad |z| < \infty$$

$$6- \sinh z = z + \frac{z^3}{3!} + \frac{z^5}{5!} + \dots + \frac{z^{2n-1}}{(2n-1)!} + \dots$$

$$7- \cosh z = 1 + \frac{z^2}{2!} + \frac{z^4}{4!} + \dots + \frac{z^{2n-2}}{(2n-2)!} + \dots$$

$$8- (1+z)^m = 1 + mz + \frac{m(m-1)}{2!} z^2 + \dots \quad |z| < 1$$



1- Find the Maclaurin expansion of  $f(z) = \frac{1}{1+z^2}$  and hence find it for  $\arctan z$ .

Sol.

• We know that

$$\frac{1}{1+z} = 1 - z + z^2 - z^3 + \dots$$

• So

$$f(z) = \frac{1}{1+z^2} = 1 - z^2 + z^4 - z^6 + \dots$$

• Since

$$f(z) = \arctan(z) = \int \frac{1}{1+z^2} dz$$

$$\therefore f(z) = z - \frac{z^3}{3} + \frac{z^5}{5} - \frac{z^7}{7} + \dots + C$$

• But

$$f(0) = 0 \Rightarrow C = 0$$

• Then

$$f(z) = \tan^{-1} z = z - \frac{z^3}{3} + \frac{z^5}{5} - \frac{z^7}{7} + \dots$$

2- Find the Maclaurin expansion of

$$f(z) = \frac{1}{(1-z)^2}$$

Sol.

• We know that

$$\frac{1}{1-z} = 1 + z + z^2 + z^3 + \dots$$

• by differentiating both sides then

$$f(z) = \frac{1}{(1-z)^2} = 1 + 2z + 3z^2 + 4z^3 + \dots$$

3- Find Maclaurin expansion of  $F(z)$

a)  $F(z) = \ln(1+z)$

• We know that

Sol.

$$\frac{1}{1+z} = 1 - z + z^2 - z^3 + \dots$$

• Then

$$\ln(1+z) = \int \left( \frac{1}{1+z} \right) dz$$

$$= z - \frac{z^2}{2} + \frac{z^3}{3} - \frac{z^4}{4} + \dots + C$$

$$F(0) = 0 \Rightarrow C = 0$$

$$\therefore \ln(1+z) = z - \frac{z^2}{2} + \frac{z^3}{3} - \frac{z^4}{4} + \dots$$

b)  $F(z) = \ln(1-z)$

Sol.

$$\ln(1-z) = -z - \frac{z^2}{2} - \frac{z^3}{3} - \frac{z^4}{4} - \dots$$

c)  $F(z) = \ln\left(\frac{1+z}{1-z}\right)$

Sol.

$$F(z) = \ln(1+z) - \ln(1-z)$$

$$\therefore F(z) = 2\left(z + \frac{z^3}{3} + \frac{z^5}{5} + \dots\right)$$

4. Without actually expanding determine the radius of convergence of the Taylor series of the given function centered at the indicated point.

a)  $f(z) = \frac{2i}{4+iz}$        $z_0 = -3i$

Sol.

• The singular point is  $z^* = 4i \Rightarrow R = |z_0 - z^*| = |-3i - 4i|$

$$R = |-7i| \Rightarrow \boxed{R=7}$$

b)  $f(z) = \frac{4+5z}{1+z^2}$        $z_0 = 2+5i$

Sol.

$$f(z) = \frac{4+5z}{(z+i)(z-i)}$$

• two singular points

$$z_1 = i \quad \text{and} \quad z_2 = -i$$

• For  $z=i$

$$R = |2+5i - i| = |2+4i| = \sqrt{20}$$

• For  $z=-i$

$$R = |2+5i + i| = |2+6i| = \sqrt{40}$$

Thus, the radius of convergence  $\boxed{R=\sqrt{20}}$

c)  $f(z) = \cot z$

$$z_0 = \pi i$$

Sol.

• Singular pts.  $\sin z = 0 \Rightarrow z = n\pi, n=0, \pm 1, \pm 2, \dots$

$$\therefore R = |z_0 - z^*| = |\pi i - 0| = |\pi i| = \boxed{\pi}$$



## Laurant Series

A Series representation of a function  $P(z)$  that has the form

$$P(z) = \sum_{n=-\infty}^{\infty} a_n (z-z_0)^n$$

$$a_n = \frac{1}{2\pi i} \oint \frac{P(s)}{(s-z_0)^{n+1}} ds$$

$$P(z) = \overbrace{\dots + \frac{a_{-2}}{(z-z_0)^2} + \frac{a_{-1}}{(z-z_0)}}^{\text{Principle part}} + \underbrace{a_0 + a_1(z-z_0) + a_2(z-z_0)^2 + \dots}_{\text{analytic part}}$$

$$\Downarrow$$
$$|\frac{1}{z-z_0}| < r_1$$

$$\Downarrow$$
$$|z-z_0| < r_2$$

$$\Downarrow$$
$$r_1 < |z-z_0| < r_2$$

5- Expand

$$P(z) = \frac{1}{z(z-1)}$$

in a Laurant series valid for

1)  $0 < |z| < 1$

Sol.

$$P(z) = \frac{1}{z} \left( \frac{1}{1-z} \right)$$

$$= \frac{1}{z} (1 + z + z^2 + \dots)$$

$$\therefore P(z) = \frac{1}{z} - 1 - z - z^2 - \dots$$

2.  $|z| > 1$

Sol.

$$|z| > 1 \Rightarrow \left| \frac{1}{z} \right| < 1$$

$$\therefore f(z) = \frac{1}{z^2} \left( 1/(1 - \frac{1}{z}) \right)$$

$$= \frac{1}{z^2} \left( 1 + \frac{1}{z} + \frac{1}{z^2} + \dots \right)$$

$$\therefore f(z) = \frac{1}{z^2} + \frac{1}{z^3} + \frac{1}{z^4} + \dots$$

3.  $0 < |z-1| < 1$

Sol.

$$f(z) = \frac{1}{z(z-1)} = \frac{1}{(z-1)} \cdot \frac{1}{(1+(z-1))}$$

$$= \frac{1}{(z-1)} \cdot \left( 1 - (z-1) + (z-1)^2 - (z-1)^3 + \dots \right)$$

$$f(z) = \frac{1}{z-1} - 1 + (z-1) - (z-1)^2 + (z-1)^3 - \dots$$

4.  $|z-1| > 1$

Sol.

$$|z-1| > 1 \Rightarrow \left| \frac{1}{z-1} \right| < 1$$

$$\therefore f(z) = \frac{1}{(z-1)^2} \cdot \left( \frac{1}{(1 + \frac{1}{z-1})} \right)$$

$$= \frac{1}{(z-1)^2} \cdot \left( 1 - \frac{1}{z-1} + \frac{1}{(z-1)^2} - \frac{1}{(z-1)^3} + \dots \right)$$

$$f(z) = \frac{1}{(z-1)^2} - \frac{1}{(z-1)^3} + \frac{1}{(z-1)^4} - \frac{1}{(z-1)^5} + \dots$$

6 - Expand  $P(z) = \frac{1}{(z-1)^2(z-3)}$  in Laurent series valid for

1)  $0 < |z-1| < 2$

Sol.

$$P(z) = \frac{1}{(z-1)^2} \cdot \frac{1}{((z-1)-2)} = \frac{-1}{2(z-1)^2} \cdot \left( \frac{1}{1 - \frac{(z-1)}{2}} \right)$$

\*  $\left| \frac{z-1}{2} \right| < 1 \Rightarrow |z-1| < 2$

$$\therefore P(z) = \frac{-1}{2(z-1)^2} \cdot \left[ 1 + \frac{z-1}{2} + \frac{(z-1)^2}{4} + \frac{(z-1)^3}{8} + \dots \right]$$

2)  $0 < |z-3| < 2$

Sol.

$$P(z) = \frac{1}{2^2(z-3)} \cdot \frac{1}{\left(1 + \frac{z-3}{2}\right)^2} = \frac{1}{4(z-3)} \cdot \left(1 + \frac{z-3}{2}\right)^{-2}$$

\* Binomial theorem

$$\left(1 + \frac{z-3}{2}\right)^{-2} = 1 + (-2)\left(\frac{z-3}{2}\right) + \frac{(-2)(-3)}{2!} \left(\frac{z-3}{2}\right)^2 + \dots$$

$$\therefore P(z) = \frac{1}{4(z-3)} \cdot \left(1 - (z-3) + 3\left(\frac{z-3}{2}\right)^2 + \dots\right)$$

7 - Expand  $P(z) = \frac{1}{z(z-1)}$  in Laurent series valid for

$1 < |z-2| < 2$

Sol.

Using partial fractions

$$\therefore P(z) = \frac{-1}{z} + \frac{1}{z-1}$$

$$= P_1(z) + P_2(z)$$



$$\begin{aligned} \bullet P_1(z) &= -\frac{1}{z} \\ &= -\frac{1}{2} \left( \frac{1}{1 + \frac{z-2}{2}} \right) = -\frac{1}{2} \left( 1 - \frac{z-2}{2} + \frac{(z-2)^2}{4} - \frac{(z-2)^3}{8} + \dots \right) \end{aligned}$$

$$\begin{aligned} \bullet P_2(z) &= \frac{1}{z-1} \\ &= \frac{1}{1+(z-2)} = \frac{1}{(z-2)} \cdot \left( \frac{1}{1 + \frac{1}{z-2}} \right) \\ &= \frac{1}{z-2} \cdot \left( 1 - \frac{1}{z-2} + \frac{1}{(z-2)^2} - \frac{1}{(z-2)^3} + \dots \right) \end{aligned}$$

$$\therefore P(z) = P_1(z) + P_2(z)$$

8. Expand  $F(z) = \frac{z^2 + 2z + 2}{z-2}$  in Laurent series valid for

$$\bullet |z-2| > 0$$

Sol.

$$\therefore F(z) = z + 4 + \frac{10}{z-2}$$

$$\begin{array}{r} z+4 \\ z-2 \overline{) z^2 + 2z + 2} \\ \underline{z^2 - 2z} \phantom{+ 2} \\ 4z + 2 \\ \underline{4z - 8} \\ 10 \end{array}$$

$$\therefore F(z) = (z-2) + 6 + \frac{10}{z-2}$$

$$\bullet |z-1| > 1$$

Sol.

$$= (z-1) + 5 + \frac{10}{z-2}$$

$$= (z-1) + 5 + \frac{1}{(z-1)} \cdot \left( \frac{10}{1 - \frac{1}{z-1}} \right) = (z-1) + 5 + \frac{10}{(z-1)} \left( \frac{1}{1 - \frac{1}{z-1}} \right)$$

$$F(z) = (z-1) + 5 + \frac{10}{z-1} \left( 1 + \frac{1}{z-1} + \frac{1}{(z-1)^2} + \frac{1}{(z-1)^3} + \dots \right)$$

9. Find Laurent series representation for

$$f(z) = \frac{\cos z - 1}{z^4} \quad \text{that involves powers of } z$$

Sol.

$$\cos z = 1 - \frac{z^2}{2!} + \frac{z^4}{4!} - \frac{z^6}{6!} + \dots$$

$$\therefore \cos z - 1 = -\frac{z^2}{2!} + \frac{z^4}{4!} - \frac{z^6}{6!} + \dots$$

$$\therefore f(z) = -\frac{1}{2z^2} + \frac{1}{24} - \frac{z^2}{6!} + \dots$$

10. Expand

$$f(z) = e^{3/z} \quad \text{in Laurent series valid for } |z| > 0$$

Sol.

$$e^z = 1 + z + \frac{z^2}{2!} + \frac{z^3}{3!} + \dots$$

$$e^{3/z} = 1 + \frac{3}{z} + \frac{3^2}{2!z^2} + \frac{3^3}{3!z^3} + \dots$$

This series is valid for  $|z| > 0$